Solution to Monthly Problem 11650

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June 14, 2012

In the June-July 2012 issue of the American Mathematical Monthly, Michael Becker asks to evaluate [1]

$$\int_{x=0}^{\infty} \int_{y=x}^{\infty} e^{-(x-y)^2} \sin^2(x^2 + y^2) \frac{x^2 - y^2}{(x^2 + y^2)^2} \, \mathrm{d}y \, \mathrm{d}x. \tag{1}$$

In fact, this problem can be solved by either *Mathematica* or *Maple* nearly "out of the box," after making a change of variables to polar coordinates, and then simplifying the resulting expression. In *Mathematica*, the entire problem can be solved by typing

Integrate[r * Simplify[Exp[-(x - y)^2] * Sin[x^2 + y^2]^2 *
$$(x^2 - y^2)/(x^2 + y^2)^2$$
 /. x -> r*Cos[t] /. y -> r*Sin[t]], {t, Pi/4, Pi/2}, {r, 0, Infinity}]

which produces the output

1/16 (-4 ArcTan[1/2] - Log[5])

or, in other words,

$$\frac{1}{16} \left(-4 \arctan(1/2) - \log(5) \right) = -0.21650177177733280247\dots \tag{2}$$

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For us, the most significant challenge was to find a way to numerically evaluate the integral, as a check to *Mathematica*'s analytic evaluation. We were able to do this, to a few decimal digits accuracy, by using the QD software, available from the first author's website [2].

References

- [1] Michael Becker, "Problem 11650," American Mathematical Monthly, vol. 119 (Jun-Jul 2012), pg. 522.
- [2] Yozo Hida, Xiaoye S. Li and David H. Bailey, "Algorithms for quaddouble precision floating point arithmetic," 15th IEEE Symposium on Computer Arithmetic, IEEE Computer Society, 2001, pg. 155-162. This software is available at http://crd-legacy.lbl.gov/~dhbailey/mpdist.